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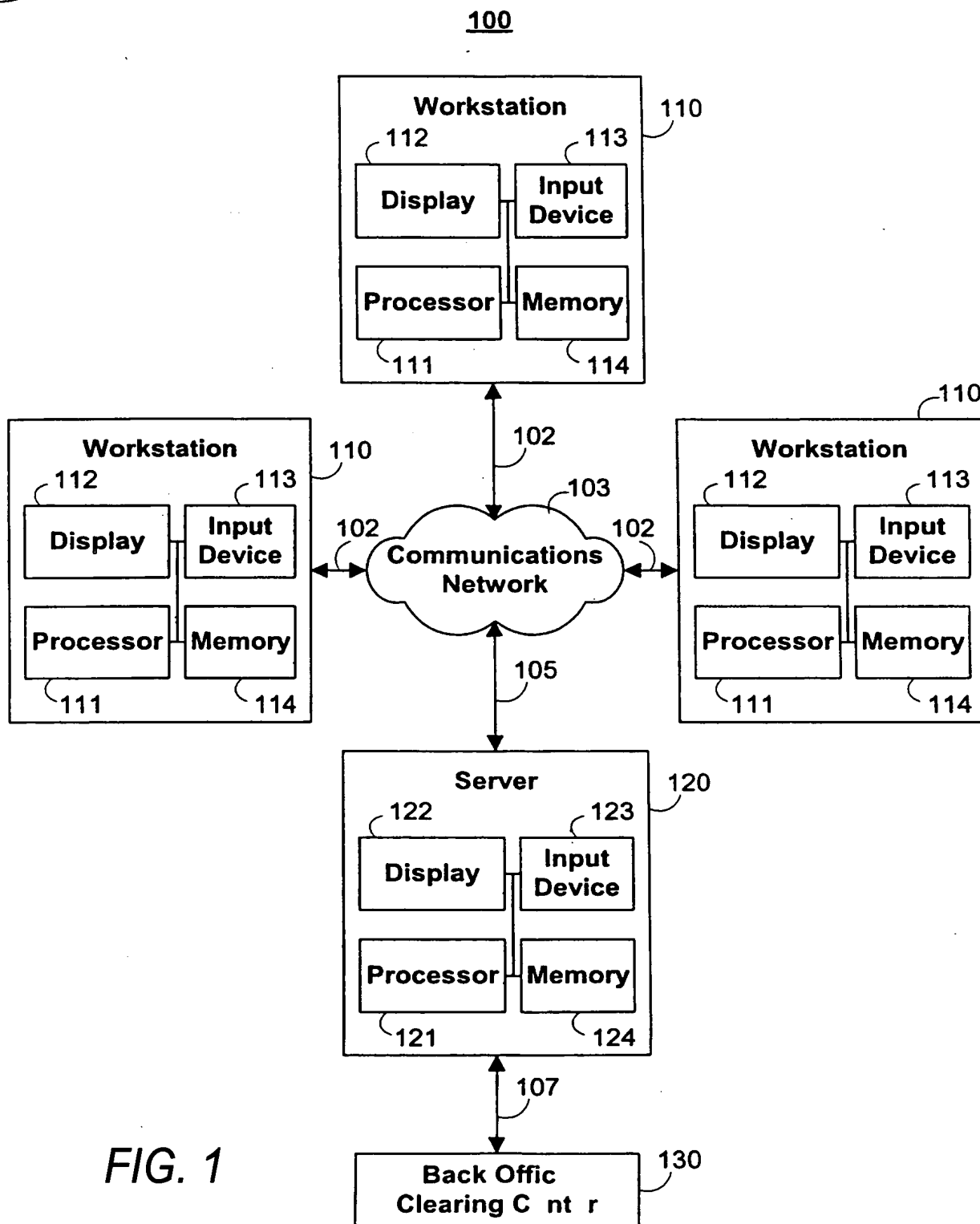
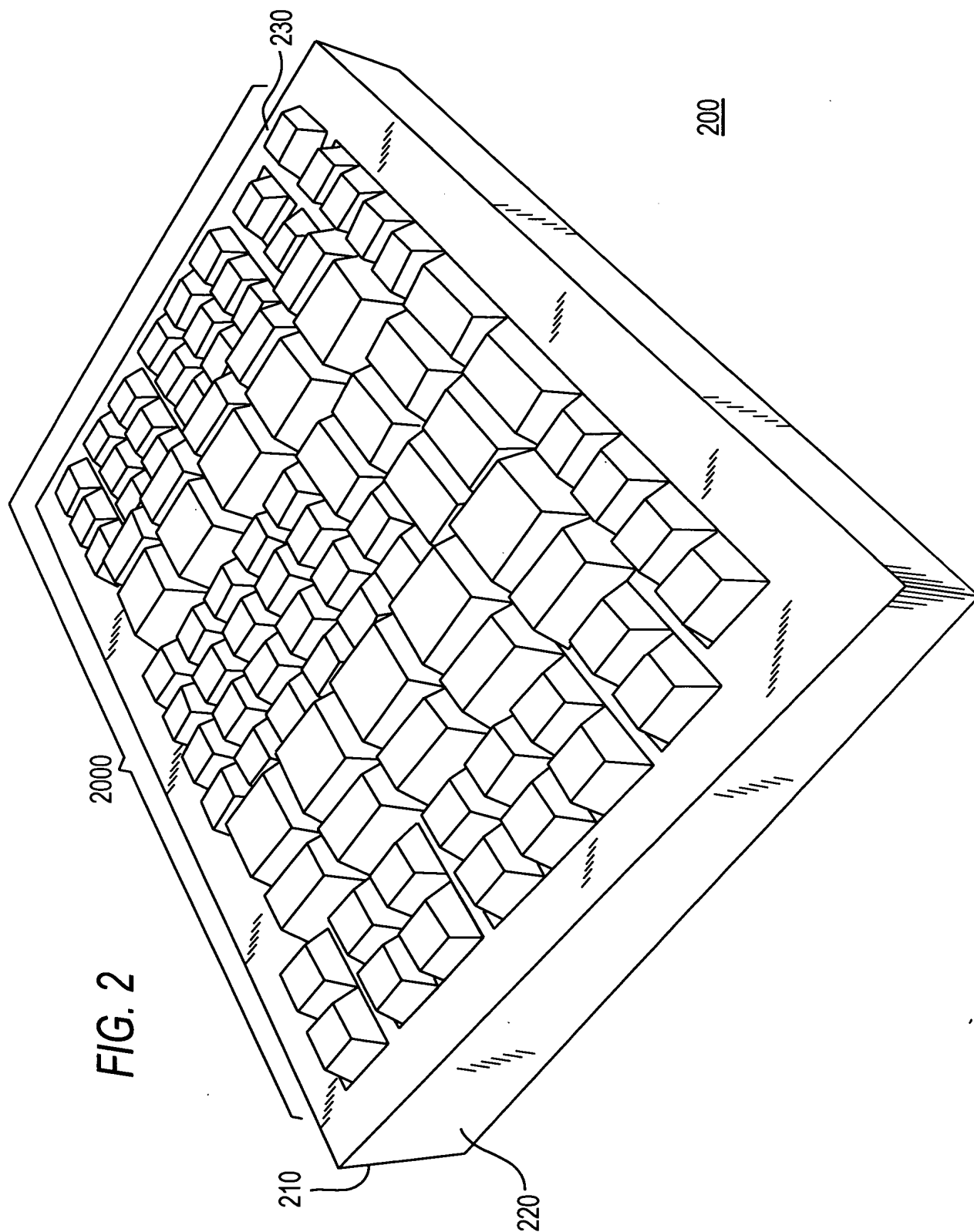


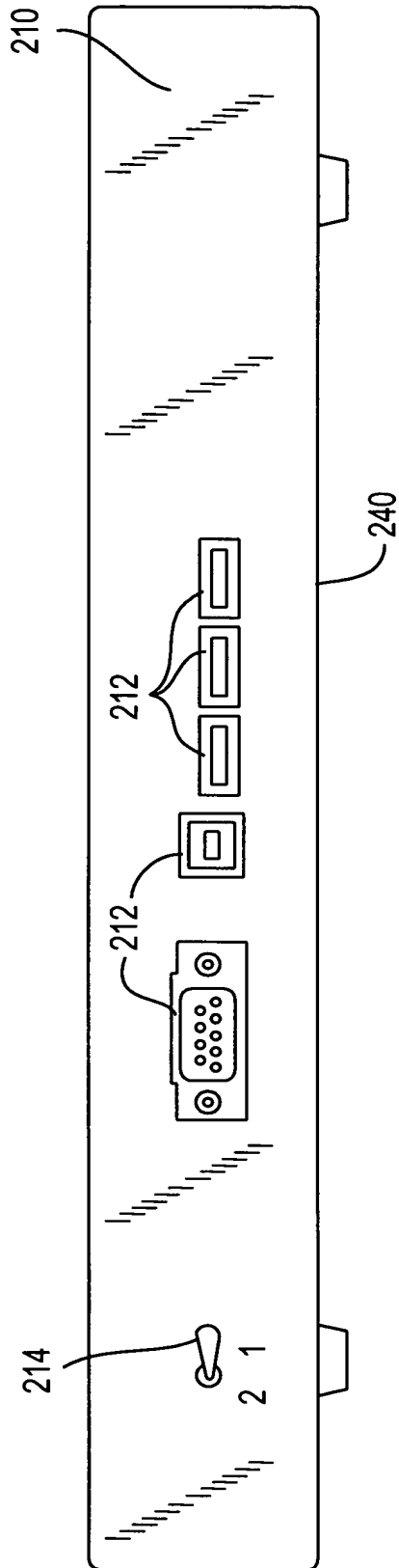
FIG. 1

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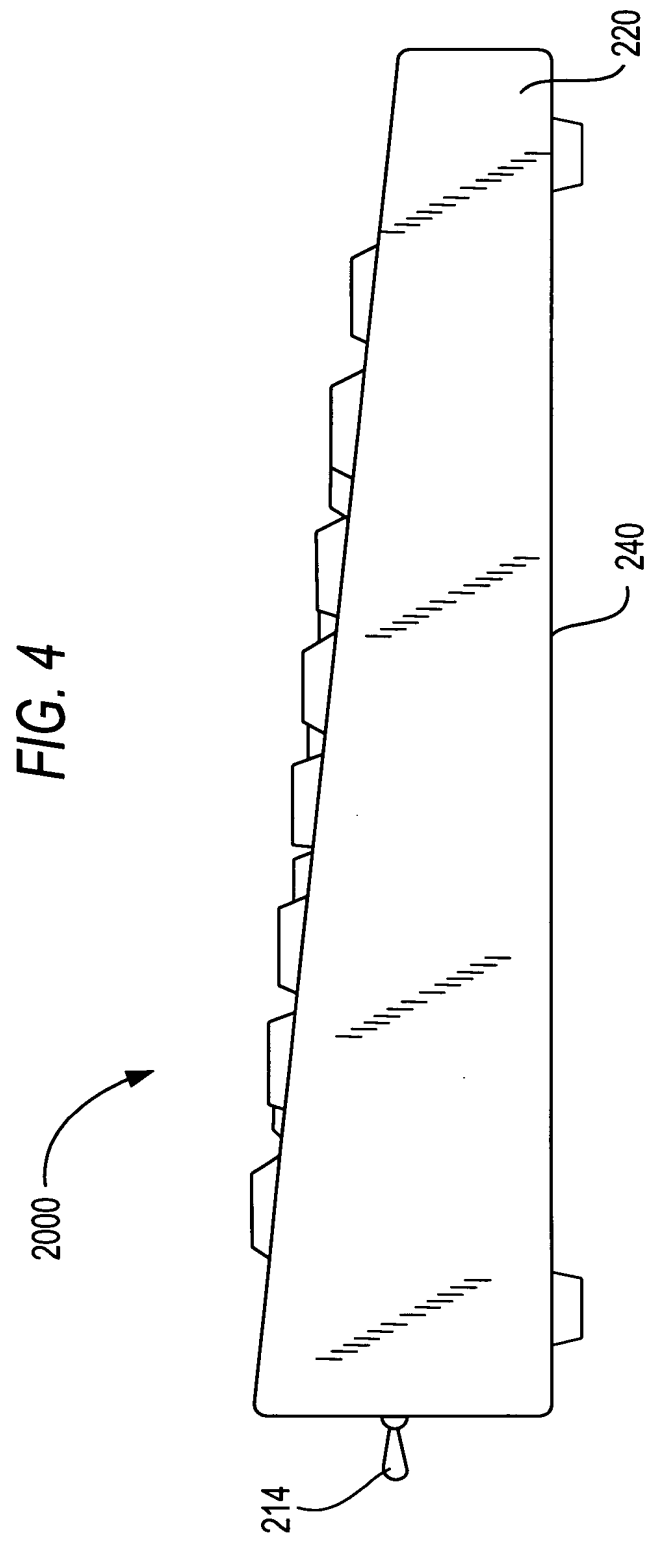


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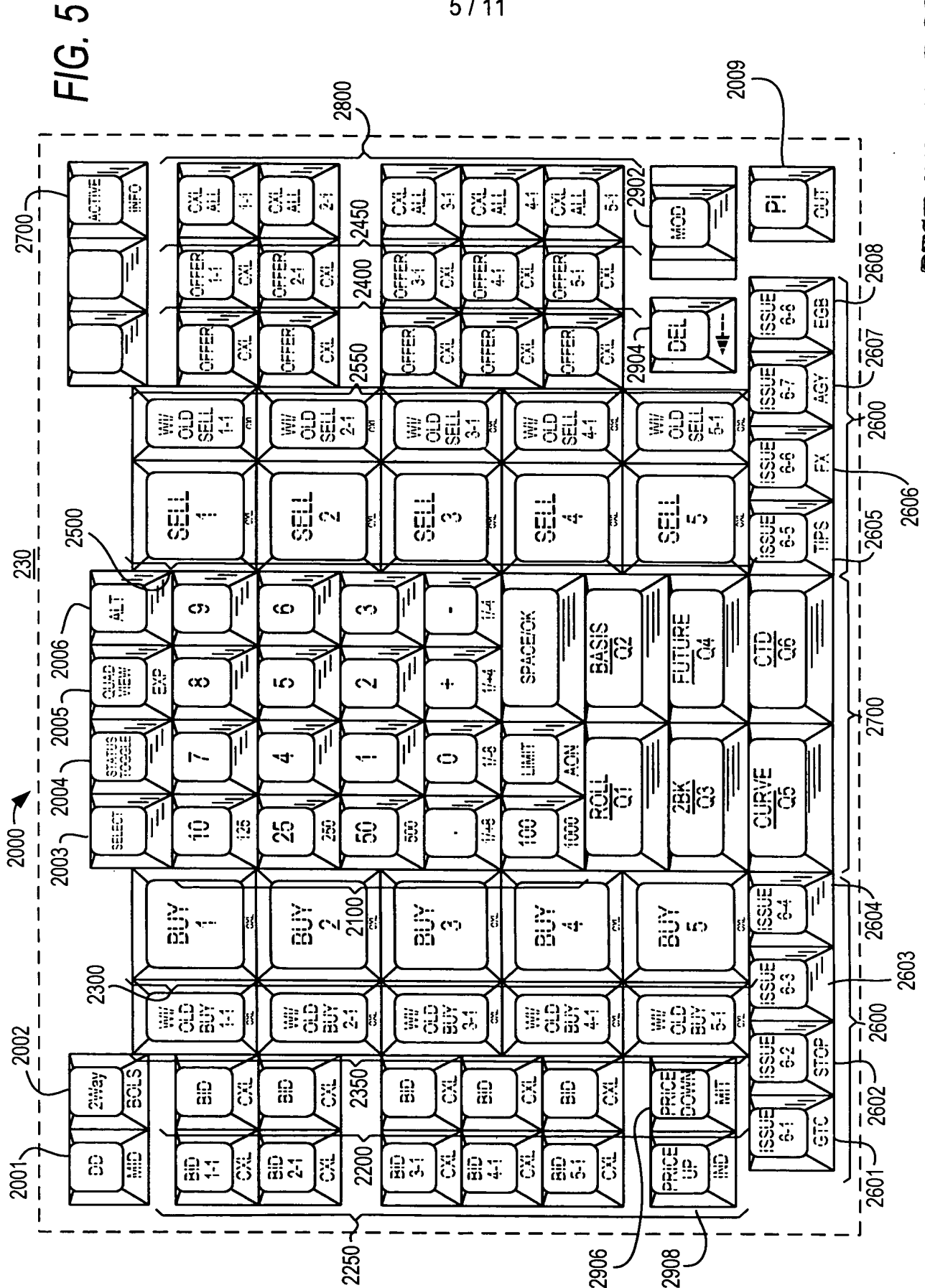
FIG. 3



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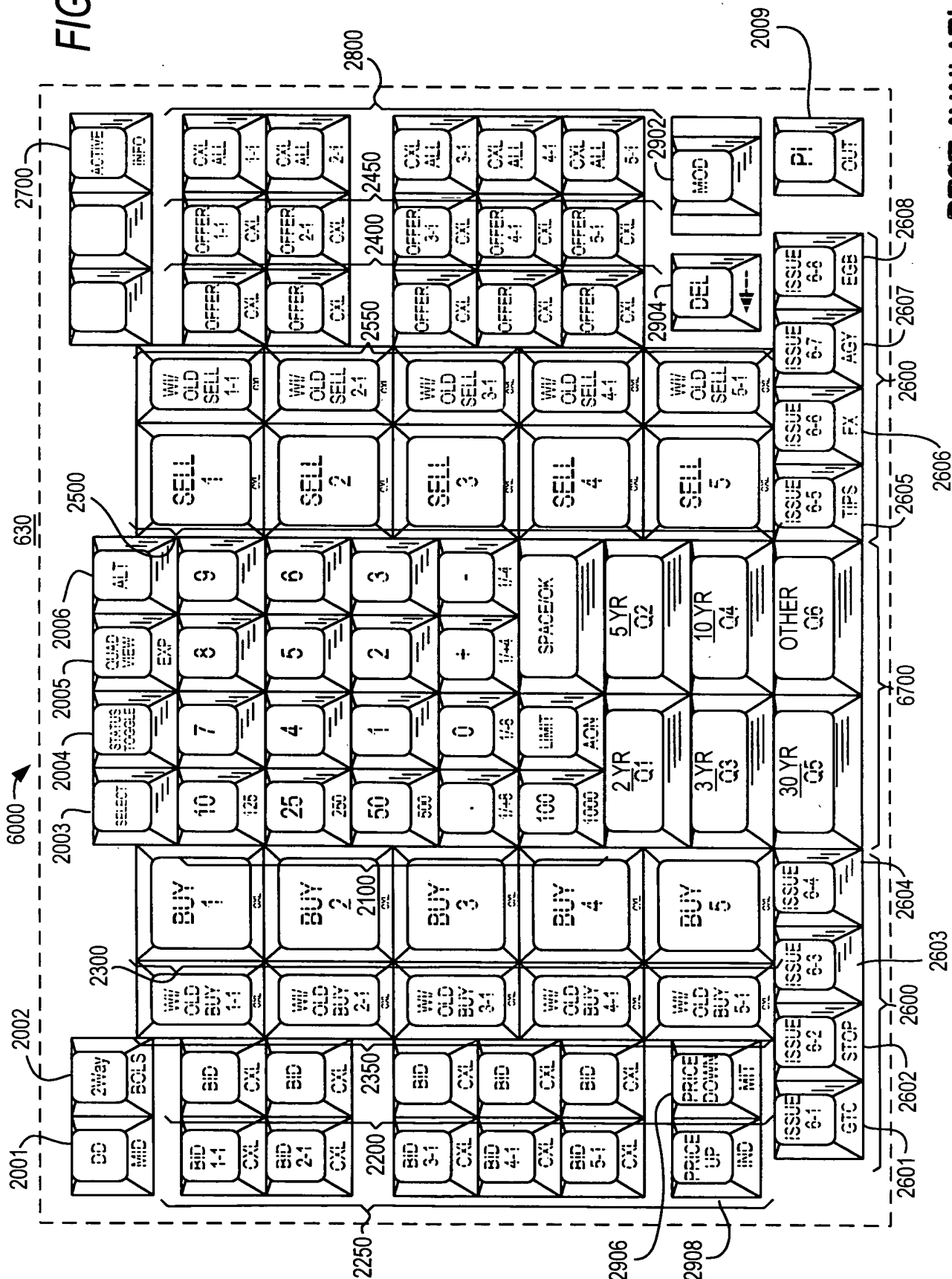


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BEST AVAILABLE COPY

FIG. 6



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FIG. 7

710				740				750				760				790			
2Y	1.62 03 / 05	- 100.056	◊ x1	10Y	3.87 02 / 13	99.26+ - 99.26+	2x1	1	1										
100.052 ↑				10Y	99.26+ ↑	99.25 - 99.29+	1x1	1	1										
L100.02				L99.16		99.23 -	1x												
OLD 1.50 02 / 05	◊ 99.31 - 99.31	◊ 1x1		OLD 4.00 11 / 12	102.06+ - 102.06+		1x1												
ROL 504 / 2Y	103.197 - 103.197	5x5	g305.95 / p305.95	ROL 811 / 10Y	91.26 - 91.26		5x5	p132.59 / g132.59											
2BK 1.62 01 / 05	◊ 100.03+ - 100.03+	◊ 1x1		2BK 4.37 08 / 12	103.12 - 103.12		1x1												
CUR 02Y / 3Y				CUR 10Y / 30Y	18.00 / 18.00		5x5												
5Y	3.00 02 / 08	◊ 100.26 -	1x	30Y	5.37 02 / 31	◊ 99.31 - 99.31	◊ 1x1	1	1										
100.262 ↓		◊ 100.256 -	1x	99.31 ↑		◊ 99.29 - 100.01	◊ 1x1												
L100.12				L107.16															
OLD 3.00 11 / 07	◊ 102.16+ - 102.16+	◊ 1x1		OLD 6.25 05 / 30	◊ 116.21 - 116.21	◊ 1x1													
ROL NO6 / 5Y	101.00 - 101.00	5x5	g107.12 / p107.12	ROL 530 / 30Y	104.162 - 104.162		5x5	p103.30 / g103.30											
2BK 3.25 08 / 07	◊ 103.16 - 103.16	◊ 1x1		2BK 6.12 08 / 29	◊ 112.25+ - 112.25+	◊ 1x1													
CUR 05Y / 10Y	200.00 / 200.00	5x5		CUR 10Y / 30Y	18.00 / 18.00		5x5												
3Y	usg + 03Y			Q6	TIPS	FX	Agencies	EGBs	Euros										
				6-1	3.37 01 / 07	109.18 - 109.20	1x1												
				6-2	3.62 01 / 08	111.14+ - 111.17	1x1												
				6-3	3.87 01 / 09	112.28 - 112.30+	1x1												
				6-4	4.25 01 / 10	115.24 - 115.24	1x1												
				6-5	3.50 01 / 11	111.27+ - 111.30+	1x1												
				6-6	3.37 01 / 12	111.18+ - 111.21	1x1												
				6-7	3.00 07 / 12	108.14+ - 108.17+	1x1												
730				760				790				790				790			
WI	WI / 2Y			Q6	TIPS	FX	Agencies	EGBs	Euros										
ROL	WI / 5Y			6-1	3.37 01 / 07	109.18 - 109.20	1x1												
2BK	WI / 10Y			6-2	3.62 01 / 08	111.14+ - 111.17	1x1												
CUR	WI / 30Y			6-3	3.87 01 / 09	112.28 - 112.30+	1x1												
				6-4	4.25 01 / 10	115.24 - 115.24	1x1												
				6-5	3.50 01 / 11	111.27+ - 111.30+	1x1												
				6-6	3.37 01 / 12	111.18+ - 111.21	1x1												
				6-7	3.00 07 / 12	108.14+ - 108.17+	1x1												
780				790				790				790				790			
Active Orders	Trade History (1)	Market History	Client Checkout	Status	Comments	Trade Ref#													
Status	Type	Size	Inst Name	Price/Rate	Time	Comments	Trade Ref#												
ACCEPTED	OFFER	1	tip - 510Y	111.17	11:12:24 03 / 31	Command Successful													
ACCEPTED	OFFER	1	tip - 410Y	112.30+	11:12:22 03 / 31	Command Successful													
ACCEPTED	OFFER	1	tip - 310Y	115.24	11:12:18 03 / 31	Lock price market accepted													
ACCEPTED	OFFER	1	tip - 210Y	111.30+	11:12:17 03 / 31	Command Successful													
ACCEPTED	OFFER	1	tip - 110Y	111.21	11:12:14 03 / 31	Command Successful													

700

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800

710	2Y□ 1.62 03 / 05 - 100.056 ◊ x1						1^
	100.052↑ L100.02						
	OLD 1.50 02 / 05 ◊ 99.31 - 99.31 ◊ 1x1 ROL 504 / 2Y 103.197 - 103.197 5x5 g305.95 / p305.95 2BK 1.62 01 / 05 ◊ 100.03+ - 100.03+ ◊ 1x1 CUR 02Y / 3Y						
	10Y 3.87 02 / 13 99.26+ - 99.26+ 2x1					1 1^	1
99.26+↑ 99.25 - 99.29+ 1x1 L99.16 99.23 - 1x							
740	OLD 4.00 11 / 12 102.06+ - 102.06+ 1x1 ROL 811 / 10Y 91.26 - 91.26 5x5 p132.59 / g132.59 2BK 4.37 08 / 12 103.12 - 103.12 1x1 CUR 10Y / 30Y 18.00 / 18.00 5x5						
	5Y□ 3.00 02 / 08 ◊ 100.26 - 1x					1^	
	100.262↓ ◊ 100.256 - 1x L100.12						
	720	OLD 3.00 11 / 07 ◊ 102.16+ - 102.16+ ◊ 1x1 ROL NO6 / 5Y 101.00 - 101.00 5x5 g107.12 / p107.12 2BK 3.25 08 / 07 ◊ 103.16 - 103.16 ◊ 1x1 CUR 05Y / 10Y 200.00 / 200.00 5x5					
30Y□ 5.37 02 / 31 ◊ 99.31 - 99.31 ◊ 1x1					1	1	
99.31 ◊ 99.29 - 100.01 ◊ 1x1 L107.16							
750		OLD 6.25 05 / 30 ◊ 116.21 - 116.21 ◊ 1x1 ROL 530 / 30Y 104.162 - 104.162 5x5 p103.30 / g103.30 2BK 6.12 08 / 29 ◊ 112.25+ - 112.25+ ◊ 1x1 CUR 10Y / 30Y 18.00 / 18.00 5x5					
	3Y□ usg + 03Y						
	730	WI WI / 2Y ROL WI / 5Y					

FIG. 8

FIG. 9

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916

910

918

920

930

780

2Y <input type="checkbox"/>		1.62 03 / 05 ♦ 100.042-100.046 ♦		1x67		1		5Y <input type="checkbox"/>		3.00 02/08 TAK		1		0x		♦100.266 -	
100.046 ↓		-100.052 ♦		x1				100.266 ↑		♦ 100.262 -		1x					
L100.02		-100.056 ♦		x1				L100.12		♦ 100.26 -		1x					
2		1.50 02 / 05 ♦ 99.31 - 99.31		♦ 1x1		2		3.00 11 / 07 ♦		102.16+ - 102.16+		♦ 1x1					
3		504 / 2Y 103.197 - 103.197		5x5		3		NO6 / 5Y		101.00 - 101.00		5x5				g107.12 / p107.12	
4		1.62 01 / 05 ♦ 100.03+ - 100.03+		♦ 1x1		4		3.25 08 / 07 ♦		103.16 - 103.16		♦ 1x1					
5		404 / 2Y				5		506 / 5Y		103.13 - 103.13		5x5				g81.27 / p81.27	
1-1		02Y / 3Y				1-1		WI / 5Y									
2-1		02Y / 5Y		200.00 / 200.00		2-1		05Y / 10Y		200.00 / 200.00		5x5					
3-1		02Y / Jun 03				3-1		05Y / Jun 03									
4-1		usg-705Y / Ju				4-1		usg-205Y / Ju									
5-1		2Y Jun 03				5-1		5Y Jun 03									
3Y <input type="checkbox"/>		usg + 03Y				10Y <input type="checkbox"/>		3.87 02 / 13		99.26+ - 99.26+		1x1					
30Y <input type="checkbox"/>		5.37 02 / 31		-99.31 ♦		Q6		TIPS		FX		Agencies		EGBs		Euros	
Active Orders		Trade History (1)		Market History		Client Checkout		Status		Comments		Trade Ref#					
ACCEPTED		OFFER(LIMIT)		1		usg_02Y		100.056		11:09:38 03 / 31		Limit market accepted into Book					
ACCEPTED		OFFER		67		usg_02Y		100.046		11:09:34 03 / 31		Lock price market accepted					
ACCEPTED		BID		1		usg_10Y		99.26+		11:09:27 03 / 31		Lock price market accepted					
ACCEPTED		OFFER		1		usg_30Y		99.31		11:09:23 03 / 31		Lock price market accepted					
ACCEPTED		BID		5		usg_205Y / 5Y		103.13		11:09:16 03 / 31		OK: Bid 5@103.406250 Accepted !					
ACCEPTED		OFFER		5		usg_205Y / 5Y		103.13		11:09:15 03 / 31		OK: Offer 5@103.406250 Accepted !					

900

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FIG. 10

1000

910	2Y	1.62 03/05	100.056	-100.056	1x1		
	5Y	3.00 02/08	100.26	- 100.26	1x1	1 ^	1
		100.262	100.256	- 100.266	1x1		
			100.24+	- 100.272	1x1		
	L100.12		100.242	- 100.27+	1x1		
940	2	3.00 11 / 07	102.16+	- 102.16+	1x1		
	3	NO6 / 5Y	101.00	- 101.00	5x5	g107.12 / p107.12	
	4	3.25 08 / 07	103.16	- 103.16	1x1		
	5	506 / 5Y	103.13	- 103.13	5x5	g81.27 / p81.27	
	1 - 1	WI / 5Y					
	2 - 1	05Y / 10Y	200.00	/ 200.00	5x5		
	3 - 1	05Y / Jun 03					
	4 - 1	usg-205Y / Ju					
	5 - 1	5Y Jun 03					
920	3Y	usg + 03Y					
950	10Y	3.87 02/13	99.26+	- 99.26+	2x1		
930	30Y	5.37 02/31	99.31	- 99.31	1x1		
960	Q6	TIPS	FX	Agencies	EGBs	Euros	
	1	3.37 01/07	109.18	-109.20			
	Active Orders	Trade History (1)	Market Hi				
	Status	Type	Size	Inst Name	Price/Rate	Time	
780	ACCEPTED	BID(LIMIT)	1	usg_05Y	100.24+	11:14:10 03 / 31	
	ACCEPTED	OFFER(LIMIT)	1	usg_05Y	100.272	11:14:08 03 / 31	
	ACCEPTED	OFFER(LIMIT)	1	usg_05Y	100.27+	11:14:04 03 / 31	
	ACCEPTED	OFFER(LIMIT)	1	usg_05Y	100.266	11:14:00 03 / 31	
	ACCEPTED	OFFER	1	usg_05Y / 5Y	100.26	11:13:58 03 / 31	
	ACCEPTED	BID	1	usg_05Y	100.256	11:13:55 03 / 31	

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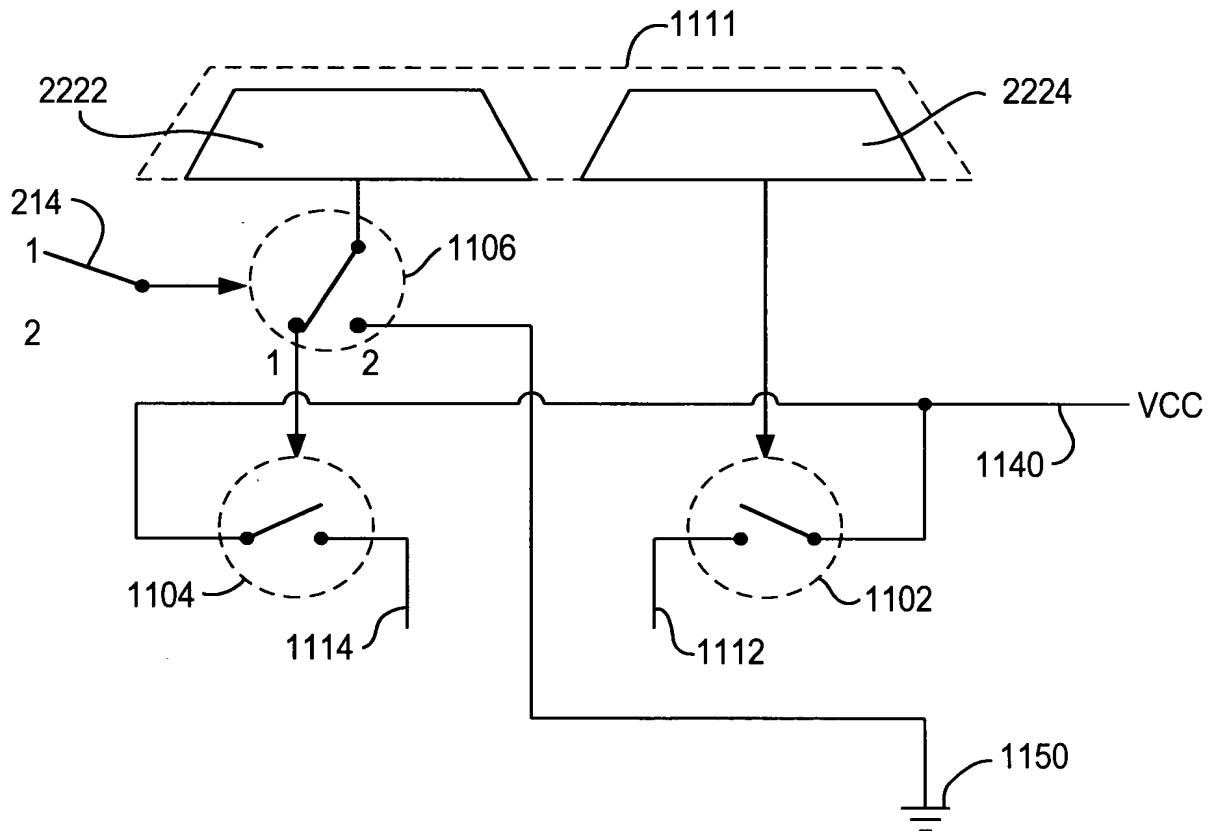


FIG. 11